

Modeling Derivatives Applications In Matlab C And Excel

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Modeling Derivatives Applications in Matlab, C++, and Excel will be indispensable to sell-side professionals who model derivatives; buy-side professionals who must understand the derivatives offered to them; experienced quants; developers at Wall Street firms; and any financial engineering practitioner or student entering the derivatives field for the first time.

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Provides ready to use derivatives pricing tools that cannot be found in any other book. Includes models for the fastest-growing areas, including weather, energy, and power derivatives, CDOs, and credit derivatives. The entire book utilizes Matlab, C++, and Excel. Users need Matlab installed, Visual C++, and Excel.

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London, an applied economist who has developed fixed-income and equity models for trading companies and his own consulting firm, presents this text as the first to provide in-depth coverage of using MATLAB, C++, and Microsoft Excel to develop major derivative pricing models for credit derivatives; collateralized-debt obligations; mortgage-backed, asset-based, fixed income, and commercial real estate-backed securities; plus the increasingly important energy and power derivatives.

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Overview: Backpropagation computes the gradient in weight space of a feedforward neural network, with respect to a loss function. Denote : input (vector of features); target output For classification, output will be a vector of class probabilities (e.g., (...)), and target output is a specific class, encoded by the one-hot/dummy variable (e.g., (...)): loss function or "cost function"

Hundreds of financial institutions now market complex derivatives; thousands of financial and technical professionals need to model them accurately and effectively. This volume brings together proven, tested real-time models for each of todays leading modeling platforms to help professionals save months of development time, while improving the accuracy and reliability of the models they create.

Quantitative Finance is expanding rapidly. One of the aspects of the recent financial crisis is that, given the complexity of financial products, the demand for people with high numeracy skills is likely to grow and this means more recognition will be given to Quantitative Finance in existing and new course structures worldwide. Evidence has suggested that many holders of complex financial securities before the financial crisis did not have in-house experts or rely on a third-party in order to assess the risk exposure of their investments. Therefore, this experience shows the need for better understanding of risk associate with complex financial securities in the future. The Mathematics of Derivative Securities with Applications in MATLAB provides readers with an introduction to probability theory, stochastic calculus and stochastic processes, followed by discussion on the application of that knowledge to solve complex financial problems such as pricing and hedging exotic options, pricing American derivatives, pricing and hedging under stochastic volatility and an introduction to interest rates modelling. The book begins with an overview of MATLAB and the various components that will be used alongside it throughout the textbook. Following this, the first part of the book is an in depth introduction to Probability theory, Stochastic Processes and Ito Calculus and Ito Integral. This is essential to fully understand some of the mathematical concepts used in the following part of the book. The second part focuses on financial engineering and guides the reader through the fundamental theorem of asset pricing using the Black and Scholes Economy and Formula, Options Pricing through European and American style options, summaries of Exotic: Options, Stochastic Volatility Models and Interest rate Modelling. Topics covered in this part are explained using MATLAB codes showing how the theoretical models are used practically. Authored from an academic 's perspective, the book discusses complex analytical issues and intricate financial instruments in a way that it is accessible to postgraduate students with or without a previous background in probability theory and finance. It is written to be the ideal primary reference book or a perfect companion to other related works. The book uses clear and detailed mathematical explanation accompanied by examples involving real case scenarios throughout and provides MATLAB codes for a variety of topics.

Computational finance is increasingly important in the financial industry, as a necessary instrument for applying theoretical models to real-world challenges. Indeed, many models used in practice involve complex mathematical problems, for which an exact or a closed-form solution is not available. Consequently, we need to rely on computational techniques and specific numerical algorithms. This book combines theoretical concepts with practical implementation. Furthermore, the numerical solution of models is exploited, both to enhance the understanding of some mathematical and statistical notions, and to acquire sound programming skills in MATLAB®, which is useful for several other programming languages also. The material assumes the reader has a relatively limited knowledge of mathematics, probability, and statistics. Hence, the book contains a short description of the fundamental tools needed to address the two main fields of quantitative finance: portfolio selection and derivatives pricing. Both fields are developed here, with a particular emphasis on portfolio selection, where the author includes an overview of recent approaches. The book gradually takes the reader from a basic to medium level of expertise by using examples and exercises to simplify the understanding of complex models in finance, giving them the ability to place financial models in a computational setting. The book is ideal for courses focusing on quantitative finance, asset management, mathematical methods for economics and finance, investment banking, and corporate finance.

Financial modelling Theory, Implementation and Practice with Matlab Source J ö rg Kienitz and Daniel Wetterau Financial Modelling - Theory, Implementation and Practice with MATLAB Source is a unique combination of quantitative techniques, the application to financial problems and programming using Matlab. The book enables the reader to model, design and implement a wide range of financial models for derivatives pricing and asset allocation, providing practitioners with complete financial modelling workflow, from model choice, deriving prices and Greeks using (semi-) analytic and simulation techniques, and calibration even for exotic options. The book is split into three parts. The first part considers financial markets in general and looks at the complex models needed to handle observed structures, reviewing models based on diffusions including stochastic-local volatility models and (pure) jump processes. It shows the possible risk-neutral densities, implied volatility surfaces, option pricing and typical paths for a variety of models including SABR, Heston, Bates, Bates-Hull-White, Displaced-Heston, or stochastic volatility versions of Variance Gamma, respectively Normal Inverse Gaussian models and finally, multi-dimensional models. The stochastic-local-volatility Libor market model with time-dependent parameters is considered and as an application how to price and risk-manage CMS spread products is demonstrated. The second part of the book deals with numerical methods which enables the reader to use the models of the first part for pricing and risk management, covering methods based on direct integration and Fourier transforms, and detailing the implementation of the COS, CONV, Carr-Madan method or Fourier-Space-Time Stepping. This is applied to pricing of European, Bermudan and exotic options as well as the calculation of the Greeks. The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Lévy processes. Computation of Greeks is covered using likelihood ratio methods and adjoint techniques. A chapter on state-of-the-art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk. The third part is devoted to the use of Matlab, introducing the software package by describing the basic functions applied for financial engineering. The programming is approached from an object-oriented perspective with examples to propose a framework for calibration, hedging and the adjoint method for calculating Greeks in a Libor market model. Source code used for producing the results and analysing the models is provided on the author's dedicated website. <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>.

* This book examines the implications of pervasive computing from an operational, legal and ethical perspective, so that current and future e-business managers can make responsible decisions about where, when and how to use this technology"--Provided by publisher.

Stochastic Simulation and Applications in Finance with MATLAB Programs explains the fundamentals of Monte Carlo simulation techniques, their use in the numerical resolution of stochastic differential equations and their current applications in finance. Building on an integrated approach, it provides a pedagogical treatment of the need-to-know materials in risk management and financial engineering. The book takes readers through the basic concepts, covering the most recent research and problems in the area, including: the quadratic re-sampling technique, the Least Squared Method, the dynamic programming and Stratified State Aggregation technique to price American options, the extreme value simulation technique to estimate Greeks. The authors also present modern term structure of interest rate models and pricing swaptions with the BGM market model, and give a full explanation of corporate securities valuation and credit risk based on the structural approach of Merton. Case studies on financial guarantees illustrate how to implement the simulation techniques in pricing and hedging. NOTE TO READER: The CD has been converted to URL. Go to the following website www.wiley.com/go/huyhstochastic which provides MATLAB programs for the practical examples and case studies, which will give the reader confidence in using and adapting specific ways to solve problems involving stochastic processes in finance.

An introduction to the theory and practice of financial simulation and optimization In recent years, there has been a notable increase in the use of simulation and optimization methods in the financial industry. Applications include portfolio allocation, risk management, pricing, and capital budgeting under uncertainty. This accessible guide provides an introduction to the simulation and optimization techniques most widely used in finance, while at the same time offering background on the financial concepts in these applications. In addition, it clarifies difficult concepts in traditional models of uncertainty in finance, and teaches you how to build models with software. It does this by reviewing current simulation and optimization methodology-along with available software-and proceeds with portfolio risk management, modeling of random processes, pricing of financial derivatives, and real options applications. Contains a unique combination of finance theory and rigorous mathematical modeling emphasizing a hands-on approach through implementation with software Highlights not only classical applications, but also more recent developments, such as pricing of mortgage-backed securities Includes models and code in both spreadsheet-based software (@RISK, Solver, Evolver, VBA) and mathematical modeling software (MATLAB) Filled with in-depth insights and practical advice, Simulation and Optimization Modeling in Finance offers essential guidance on some of the most important topics in financial management.

Master the tools of MATLAB through hands-on examples Shows How to Solve Math Problems Using MATLAB The mathematical software MATLAB® integrates computation, visualization, and programming to produce a powerful tool for a number of different tasks in mathematics. Focusing on the MATLAB toolbox especially dedicated to science, finance, and engineering, MATLAB® with Applications to Engineering, Physics and Finance explains how to perform complex mathematical tasks with relatively simple programs. This versatile book is accessible enough for novices and users with only a fundamental knowledge of MATLAB, yet covers many sophisticated concepts to make it helpful for experienced users as well. The author first introduces the basics of MATLAB, describing simple functions such as differentiation, integration, and plotting. He then addresses advanced topics, including programming, producing executables, publishing results directly from MATLAB programs, and creating graphical user interfaces. The text also presents examples of Simulink® that highlight the advantages of using this software package for system modeling and simulation. The applications-dedicated chapters at the end of the book explore the use of MATLAB in digital signal processing, chemical and food engineering, astronomy, optics, financial derivatives, and much more.

Image Processing with MATLAB: Applications in Medicine and Biology explains complex, theory-laden topics in image processing through examples and MATLAB algorithms. It describes classical as well emerging areas in image processing and analysis. Providing many unique MATLAB codes and functions throughout, the book covers the theory of probability an

This book is the definitive and most comprehensive guide to modeling derivatives in C++ today. Providing readers with not only the theory and math behind the models, as well as the fundamental concepts of financial engineering, but also actual robust object-oriented C++ code, this is a practical introduction to the most important derivative models used in practice today, including equity (standard and exotics including barrier, lookback, and Asian) and fixed income (bonds, caps, swaptions, swaps, credit) derivatives. The book provides complete C++ implementations for many of the most important derivatives and interest rate pricing models used on Wall Street including Hull-White, BDT, CIR, HJM, and LIBOR Market Model. London illustrates the practical and efficient implementations of these models in real-world situations and discusses the mathematical underpinnings and derivation of the models in a detailed yet accessible manner illustrated by many examples with numerical data as well as real market data. A companion CD contains quantitative libraries, tools, applications, and resources that will be of value to those doing quantitative programming and analysis in C++. Filled with practical advice and helpful tools, Modeling Derivatives in C++ will help readers succeed in understanding and implementing C++ when modeling all types of derivatives.

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